



26

EBS

ABNL-FRA

CITL

1

BUY

BID

OFFER

SELL

SELECT ALL

CLEAR ALL

OFF ALL

USD-SEP98

LIBOR

14-SEP-98

15-SEP-98

15-DEC-98

0 OF 70

8550

0550

8550

8900

0950

8550

50 OF 50

CLEAR

14

16

18

20

30

50+

70

10

50+

09:37

5.8550

G

09:37

5.8550

G

09:34

5.8950

P

USD-IMM

JPY IMM

GBP-IMM

28

5

JUN98

4078258225

90

EBS DEALS

EBS & TFA

DEM IMM

TRADER DEALS

XEU IMM

SEP98

7085508900

10

09:37

XUE

JUN99

4.3600

G

09:33

S

50

3.7275

UBSN

DEM

JUN98

09:37

JPY

SEP98

0.6625

G

09:33

S

50

6.0075

UBSN

USD

DEC98

09:37

USD

SEP99

6.0400

P

09:33

B

30

5.0175

UBSN

USD

JUN98

09:37

GBP

SEP99

6.4800

G

09:33

B

70

5.8900

UBSN

USD

SEP98

09:37

JPY

DEC99

1.0700

G

09:33

B

15

6.0100

UBSN

USD

MAR98

09:37

GBP

MAR99

6.8500

G

09:33

B

20

5.8175

UBSN

USD

JUN98

09:37

USD

JUN99

6.0075

G

09:34

B

50

5.8950

CITN

USD

SEP98

09:37

JPY

DEC99

1.0700

P

09:34

B

50

5.8250

CITN

USD

JUN98

09:37

GBP

SEP98

7.2575

G

09:35

B

40

6.1775

UBSN

USD

DEC99

09:37

JPY

DEC99

7.2575

G

09:35

B

10

6.1775

UBSN

USD

DEC99

09:37

XEU

SEP98

3.8750

G

09:36

S

20

6.1425

UBSN

USD

DEC99

09:37

USD

SEP98

5.8550

G

09:36

S

20

5.7800

UBSN

USD

JUN98

09:37

XEU

SEP98

3.8700

G

09:36

S

30

5.7800

CITN

USD

JUN98

09:37

USD

JUN99

6.0025

G

09:37

S

15

5.8550

CITN

USD

SEP98

09:37

GBP

SEP99

6.4800

P

09:37

S

35

5.6550

UBSN

USD

SEP98

09:37

JPY

DEC98

0.7025

G

09:37

S

35

5.6550

UBSN

USD

SEP98

31

ORDER LIMIT

200

200

29

22

FIG. 1

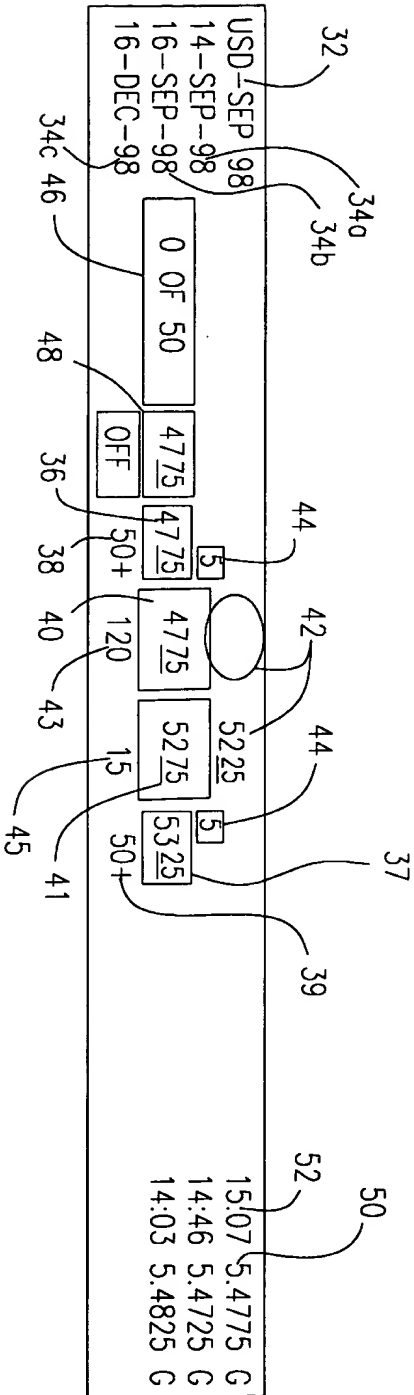


FIG. 2

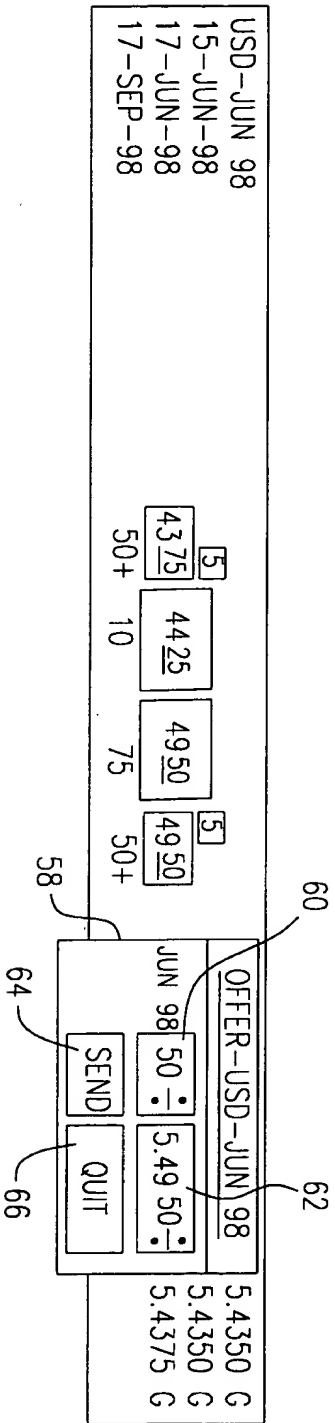


FIG. 3

FIG. 4

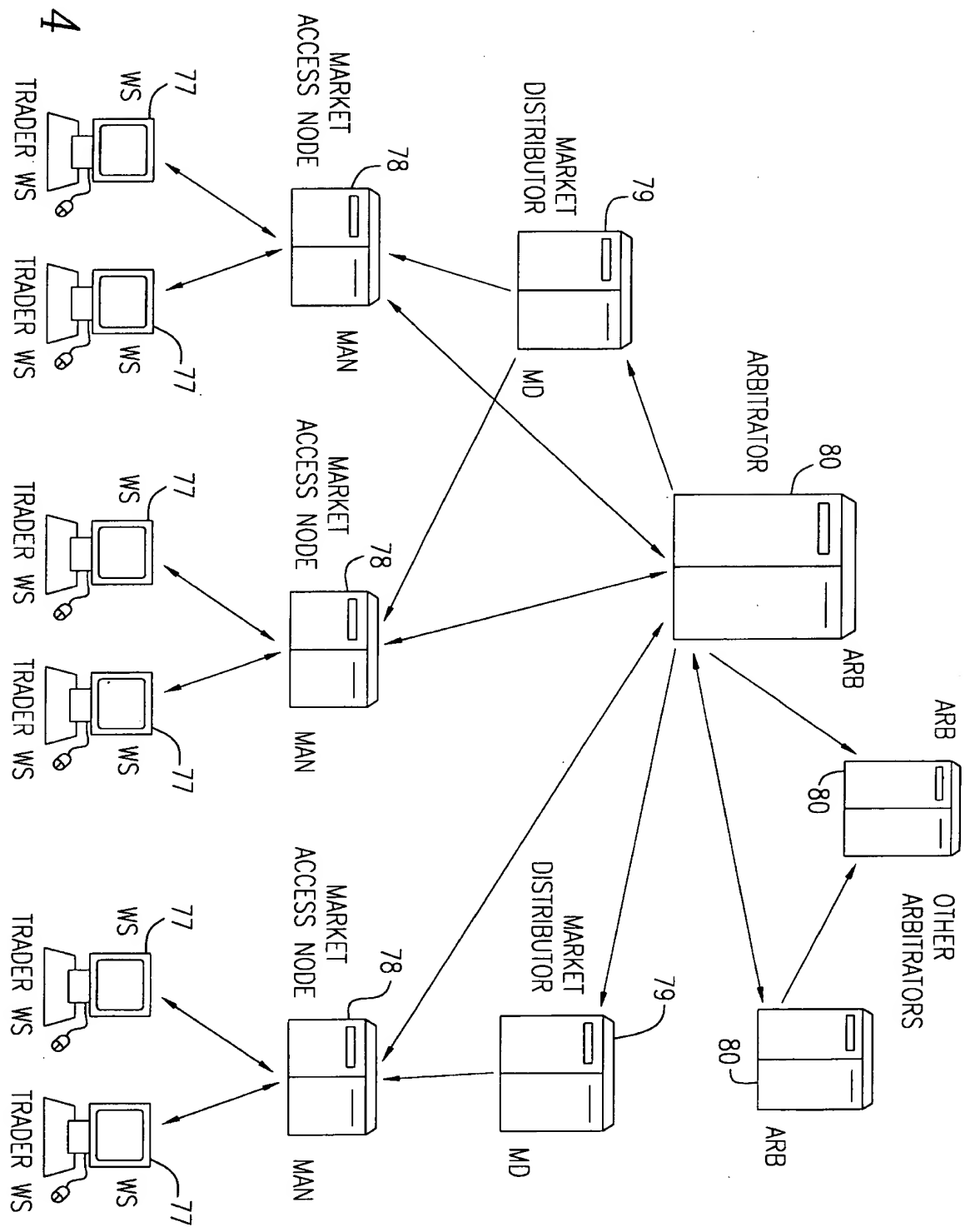
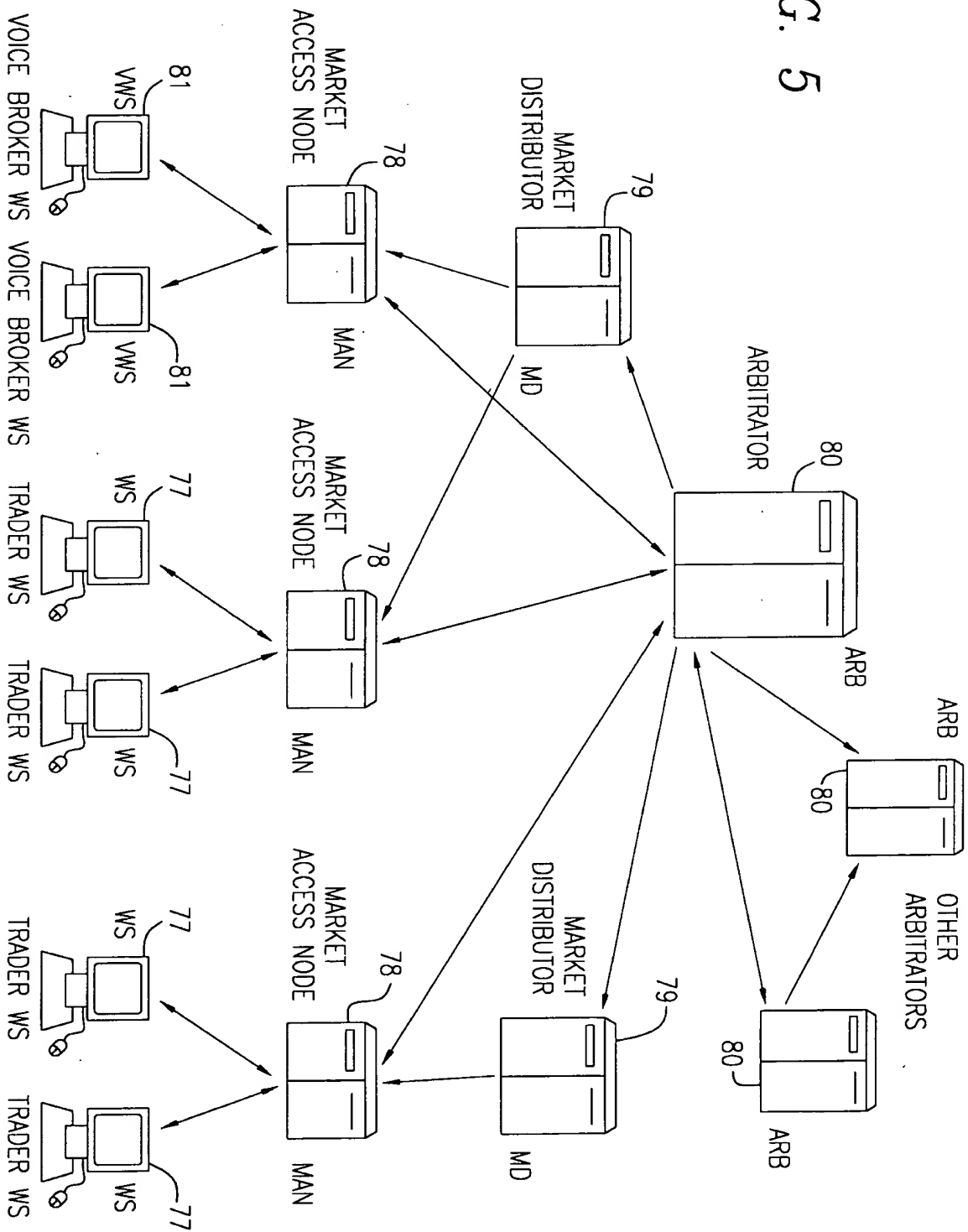


FIG. 5



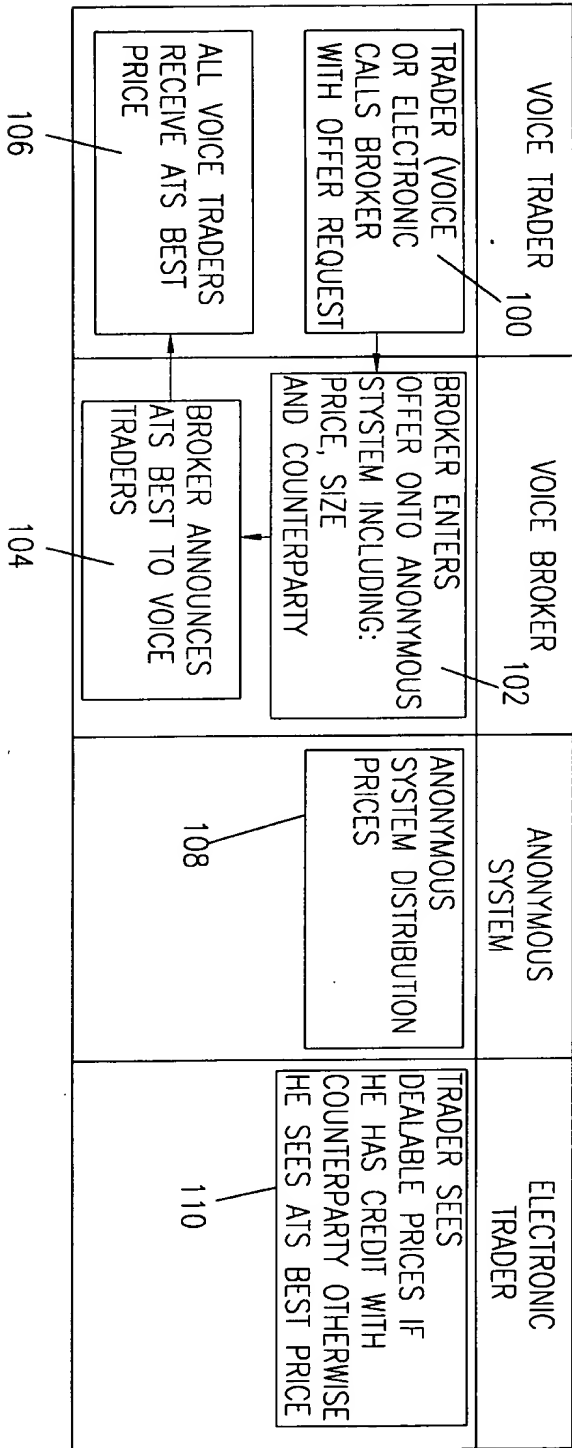


FIG. 6



1-SET INSTITUTION, THAT BROKER IS 2-CLICK OFFER BUTTON
TRADING ON BEHALF OF, TO CREDIT
SCREEN MARKET VIEWS & BOOK 118
3- FILL IN QUOTE PANEL THEN CLICK
'SEND' 120

EBS EPML-321 CMTL 1 BUY BID OFFER SELL DONE
SELECT ALL CLEAR ALL OFF ALL

USD-SEP00 30
LIBOR 5. 9750
18-SEP-2000 9650 9700
20-SEP-2000 100+ 25
20-SEP-2000

USD-L JPY-Z GBP-L OVERVIEW BROKER DEALS B
DEC99 5.7800 8350 51
MAR00 5.8550 9025 51
JUN00 5.9750 0250 51
SEP00 5.9750 9700 25
DEC01 6.0025 0550 61
MAR01 6.0450 0950 61
JUN01 6.1450 1950 61
SEP01 6.0725 1250 61

QUOTE OVERVIEW
07:44 B MWSN 800/900 5.8325 U
07:46 O UBSN 0/100 6.0700
07:47 B MWSN 150/300 5.7825
07:48 B VBST 75/350 0.6675 JPY-Z M00

OFFER LIBOR USD
ON BEHALF OF: CMTL
REF: 0123456789012345
07:24 5.9700 G
07:24 5.9700 P
ET CHF-L

SEP00, 300 6.0250
60 62
64 SEND QUIT
25 6.97
LLOY 5.9650
ABNL 300 5.9650

112
114
116

USD - LIBOR
300 300

FIG. 7



124

EBS

EPML-321

CITL

BUY

BID

OFFER

SELL

DONE

SELECT ALL

CLEAR ALL

OFF ALL

USD-SEP00

LIBOR

18-SEP-2000

20-SEP-2000

20-SEP-2000

5. 9750 0225 6. 0225

9650 9700 0225 0225

100+ 25 300 100+

0 OF 300 OFF

0225 OFF ALL

300 CLEAR ALL

07:24 5.9700 G

07:24 5.9700 P

USD-L

JPY-Z

GBP-L

OVERVIEW

BROKER DEALS

EUR-E

EBS DEALS

MARKET

CHF-L

DEC99

5. 17800 8350 5. 17800 8350

MAR00

5. 8550 9025 5. 8550 9050

JUN00

5. 9750 0250 5. 9700 0250

SEP00

5. 9750 0250 6. 9700 0250 0225 25 300 500 1

DEC01

6. 0025 0550 6. 0025 0575 75 375

MAR01

6. 0450 0950 6. 0450 0950 225 75

JUN01

6. 1450 1950 6. 1450 1950 225 250

SEP01

6. 0725 1250 6. 0700 1250 200 175

USD - LIBOR

300 11 300 11

QUOTE OVERVIEW

07:44 B MWSN 800/900 5.8325 USD-L 500

07:46 O UBSN 0/100 6.0700 USD-L 500

07:47 B MWSN 150/300 5.7825 USD-L D99

07:48 B UBSN 75/350 0.6675 JPY-Z M00

07:50 O CITL 0/300 6.0225 USD-L 500

BIDS

LLOY 500 5. 9750

LLOY 25 6. 97

LLOY 500 5. 9650

ABNL 300 5. 9650

OFFERS

CITL 300 6. 0225

124

112

114

116

FIG. 8

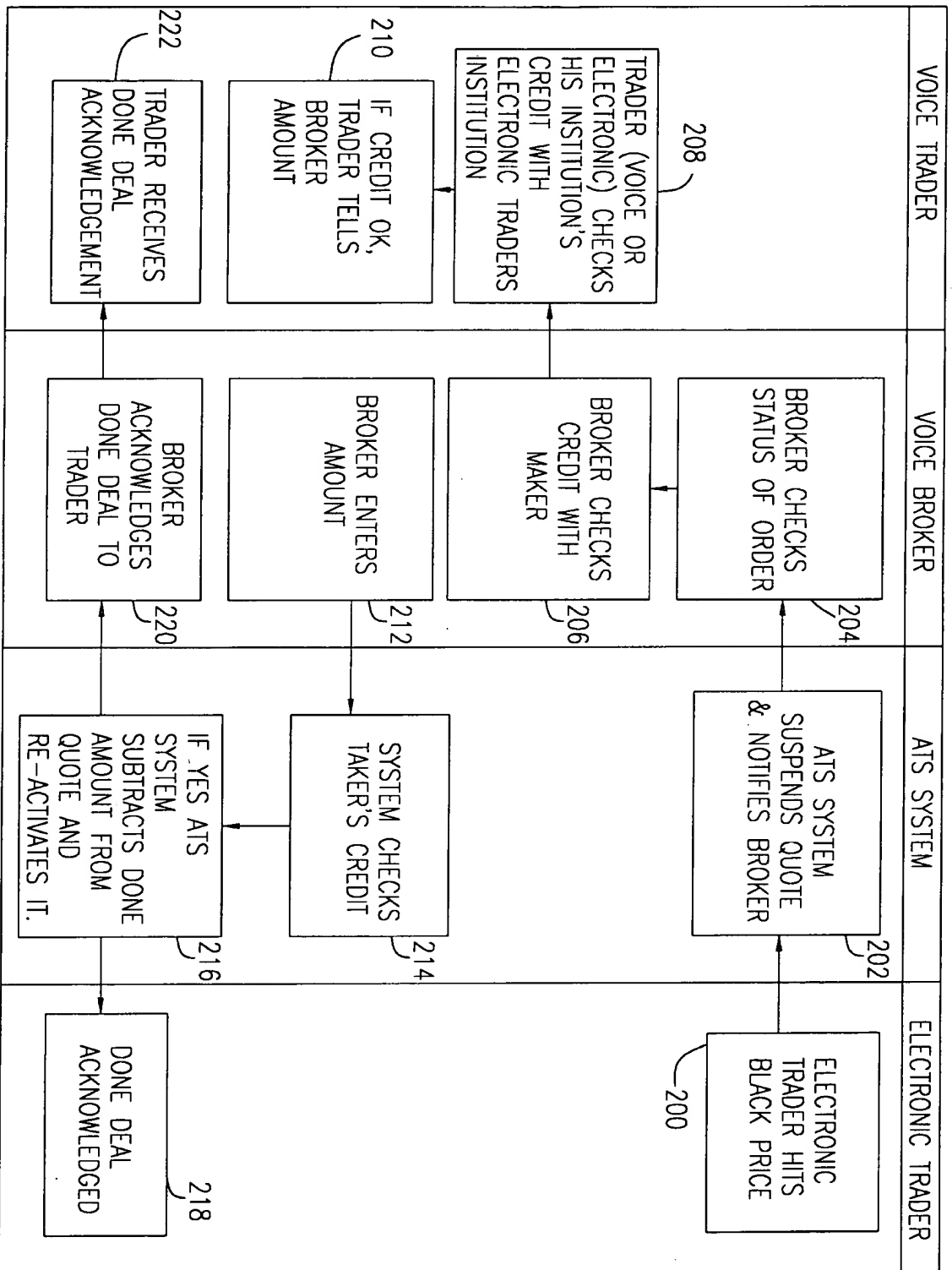


FIG. 9



EBS		EPML-321	CITL	Y	BUY	BID	OFFER	SELL	DONE	SELECT ALL	CLEAR ALL	OFF ALL
USD-SEP00												
LIBOR												
18-SEP-2000												
20-SEP-2000												
20-SEP-2000												
USD-L												
JPY-Z												
GBP-L												
OVERVIEW												
BROKER DEALS												
EUR-E												
EBS DEALS												
MARKET												
CHF-L												
QUOTE OVERVIEW												
07:44 B MWSN 800/900 5.8325 USD-L S00												
07:46 O UBSN 0/100 6.0700 USD-L S00												
07:47 B MWSN 150/300 5.7825 USD-L D99												
07:48 B UBST 75/350 0.6675 JPY-Z M00												
07:50 O CITL 0/300 6.0225 USD-L S00												
124												
BIDS												
LLOY 500 5.9750												
LLOY 25 6.97												
LLOY 500 5.9650												
ABNL 300 5.9650												
OFFERS												
CITL 300 6.0225												
USD - LIBOR												
300 H 4 300 H												

FIG. 10



EBS		EPML-321		CITL		BUY		BID		OFFER		SELL		DONE		SELECT ALL		CLEAR ALL		OFF ALL	
USD-SEP00																					
LIBOR																					
18-SEP-2000																					
20-SEP-2000																					
20-SEP-2000																					
5. 9750 0225 6. 9650 9700 0225 0225 100+ 25 300 100+																					
OFFER LIBOR USD 240 242 244 07:24 5.9700 G 07:24 5.9700 P																					
MGTL FOR 150 H SEND QUIT																					
300 @ 6. 0225																					
USD-L JPY-Z GBP-L OVERVIEW BROKER DEALS EUR-E EBS DEALS MARKET CHF-L																					
DEC99 5. 7800 8350 5. 7800 8350																					
MAR00 5. 8550 9025 5. 8550 9050																					
JUN00 5. 9750 0250 5. 9700 0250																					
SEP00 5. 9750 0250 6. 9700 0250 0225 25 300 300																					
DEC01 6. 0025 0550 6. 0025 0575 75 375																					
MAR01 6. 0450 0950 6. 0450 0950 225 75																					
JUN01 6. 1450 1950 6. 1450 1950 225 250																					
SEP01 6. 0725 1250 6. 0700 1250 200 175																					
USD - LIBOR 300 H 4 B 300 H																					
QUOTE OVERVIEW																					
07:44 B MWSN 800/900 5.8325 USD-L 500																					
07:46 O UBSN 0/100 6.0700 USD-L 500																					
07:47 B MWSN 150/300 5.7825 USD-L D99																					
07:48 B UBST 75/350 0.6675 JPY-Z M00																					
07:50 O CITL 0/300 6.0225 USD-L 500																					
BIDS																					
LLOY 500 5. 9750																					
LLOY 25 6. 97																					
LLOY 500 5. 9650																					
ABNL 300 5. 9650																					
OFFERS																					
CITL 300 6. 0225																					
DFDFADS																					

FIG. 11



EBS		EPML-321		CITL		BUY		BID		OFFER		SELL		DONE		SELECT ALL		CLEAR ALL		OFF ALL	
USD-SEP00																					
LIBOR																					
18-SEP-2000																					
20-SEP-2000																					
20-SEP-2000																					
USD-L																					
JPY-Z																					
GBP-L																					
OVERVIEW																					
BROKER DEALS																					
EUR-E																					
EBS DEALS																					
MARKET																					
CHF-L																					
QUOTE OVERVIEW																					
07:44 B MWSN 800/900 5.8325 USD-L S00																					
07:46 O UBSN 0/100 6.0700 USD-L S00																					
07:47 B MWSN 150/300 5.7825 USD-L D99																					
07:48 B UBST 75/350 0.6675 JPY-Z M00																					
07:50 O CITL 0/300 6.0225 USD-L S00																					
BIDS																					
LLOY																					
500 5.9750																					
LLOY																					
25 6.97																					
LLOY																					
500 5.9650																					
ABNL																					
300 5.9650																					
OFFERS																					
CITL																					
300 6.0225																					
SEP00 5.9750 0250 6.1																					
9700 0250 0225																					
25 300 300 1																					
DEC01 6.0025 0550 6.1																					
0025 0575																					
75 375																					
MAR01 6.0450 0950 6.1																					
0450 0950																					
225 75																					
JUN01 6.1450 1950 6.1																					
1450 1950																					
225 250																					
SEP01 6.0725 11250 6.1																					
0700 11250																					
200 175																					
USD - LIBOR																					
300 H 4 B 300 H																					

FIG. 12



EBS		EPML-321		CITL		BUY		BID		OFFER		SELL		DONE		SELECT ALL		CLEAR ALL		OFF ALL			
USD-SEP00																							
LIBOR																							
18-SEP-2000																							
20-SEP-2000																							
20-SEP-2000																							
										5.		9750		0225		6.		150 OF 300		OFF			
										9650		9700		0225		0225		0225		OFF ALL		07:24 5.9700 G	
										100+		25		300		100+		150		CLEAR ALL		07:24 5.9700 P	
																						07:55 6.0225 P	
USD-L		JPY-Z		GBP-L		OVERVIEW		BROKER DEALS		EUR-E		EBS DEALS		MARKET		CHF-L							
DEC99																							
5. 7800 8350 5.																							
7800 8350																							
MAR00																							
5. 8550 9025 5.																							
8550 9050																							
JUN00																							
5. 9750 0250 5.																							
9700 0250																							
SEP00																							
5. 9750 0250 6.																							
9700 0250 0225																							
25 300 300																							
DEC01																							
6. 0025 0550 6.																							
0025 0575																							
75 375																							
MAR01																							
6. 0450 0950 6.																							
0450 0950																							
225 75																							
JUN01																							
6. 1450 1950 6.																							
1450 1950																							
225 250																							
SEP01																							
6. 0725 11250 6.																							
0700 11250																							
200 175																							
USD - LIBOR																							
300 M 300 H																							
QUOTE OVERVIEW																							
07:44 B MWSN 800/900 5.8325 USD-L S00																							
07:46 O UBSN 0/100 6.0700 USD-L S00																							
07:47 B MWSN 150/300 5.7825 USD-L D99																							
07:48 B UBSN 75/350 0.6675 JPY-Z M00																							
07:50 O CITL 150/300 6.0225 USD-L S00																							
BIDS																							
LLOY 500 5. 9750																							
LLOY 25 6. 97																							
LLOY 500 5. 9650																							
ABNL 300 5. 9650																							
OFFERS																							
CITL 150 6. 0225																							

FIG. 13

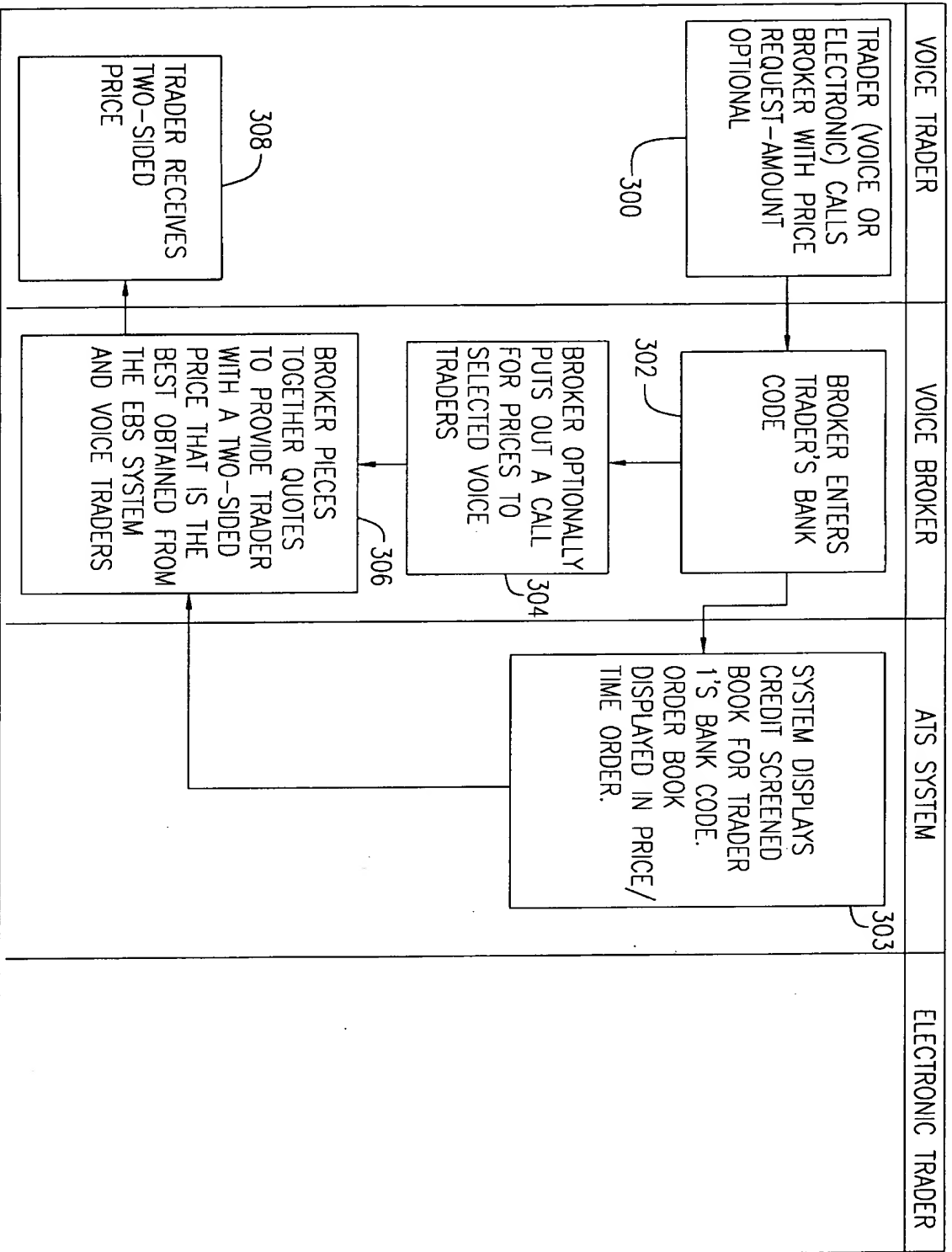


FIG. 14

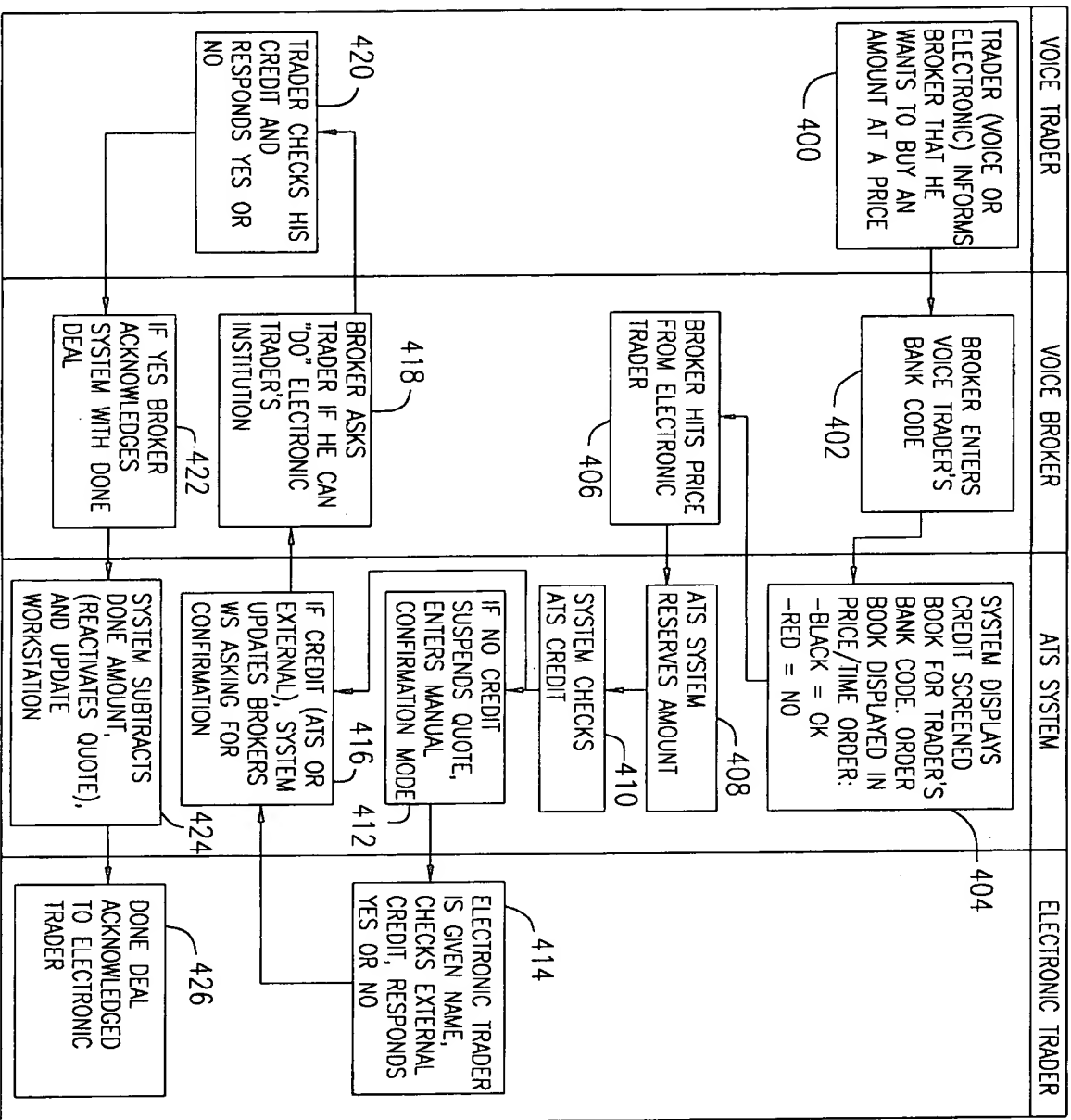


FIG. 15

EBS	ABNL-FRA	BUY	BID	OFFER	SELL	SELECT ALL	CLEAR ALL	OFF ALL
------------	-----------------	------------	------------	--------------	-------------	-------------------	------------------	----------------

USD-DEC99	LIBOR	13-DEC-1999	15-DEC-1999	15-MAR-2000	434
------------------	--------------	--------------------	--------------------	--------------------	------------

USD-L	EUR-L	GBP-L	EBS DEALS	JPY-L	TRADER DEALS	CHF-L
--------------	--------------	--------------	------------------	--------------	---------------------	--------------

DEC99	5.7800	8350	5.7800	8300	5.7800	8300	5.7800	8300
MAR00	5.8550	9025	5.8550	9050	5.8550	9050	5.8550	9050
JUN00	5.9750	0250	5.9750	0250	5.9750	0250	5.9750	0250
SEP00	5.9750	0250	5.9750	0250	5.9750	0250	5.9750	0250
DEC01	6.0025	0550	6.0025	0575	6.0025	0575	6.0025	0575
MAR01	6.0450	0950	6.0450	0950	6.0450	0950	6.0450	0950
JUN01	6.1450	1950	6.1450	1950	6.1450	1950	6.1450	1950
SEP01	6.0725	1250	6.0725	1250	6.0725	1250	6.0725	1250

USD-L	EUR-L	GBP-L	EBS DEALS	JPY-L	TRADER DEALS	CHF-L
--------------	--------------	--------------	------------------	--------------	---------------------	--------------

DEC99	5.7800	8350	5.7800	8300	5.7800	8300	5.7800	8300
MAR00	5.8550	9025	5.8550	9050	5.8550	9050	5.8550	9050
JUN00	5.9750	0250	5.9750	0250	5.9750	0250	5.9750	0250
SEP00	5.9750	0250	5.9750	0250	5.9750	0250	5.9750	0250
DEC01	6.0025	0550	6.0025	0575	6.0025	0575	6.0025	0575
MAR01	6.0450	0950	6.0450	0950	6.0450	0950	6.0450	0950
JUN01	6.1450	1950	6.1450	1950	6.1450	1950	6.1450	1950
SEP01	6.0725	1250	6.0725	1250	6.0725	1250	6.0725	1250

USD-L	EUR-L	GBP-L	EBS DEALS	JPY-L	TRADER DEALS	CHF-L
--------------	--------------	--------------	------------------	--------------	---------------------	--------------

DEC99	5.7800	8350	5.7800	8300	5.7800	8300	5.7800	8300
MAR00	5.8550	9025	5.8550	9050	5.8550	9050	5.8550	9050
JUN00	5.9750	0250	5.9750	0250	5.9750	0250	5.9750	0250
SEP00	5.9750	0250	5.9750	0250	5.9750	0250	5.9750	0250
DEC01	6.0025	0550	6.0025	0575	6.0025	0575	6.0025	

FIG. 16



440

EBS ABNL-FRA

BUY BID OFFER SELL

SELECT ALL CLEAR ALL OFF ALL

USD-DEC99

LIBOR

13-DEC-1999

15-DEC-1999

15-MAR-2000

5. 7850 8300 5.

7850 7850 8300 8300

100+ 175 300 100+

OFFER LIBOR USD

442

CITL FOR: 175H SEND

300 @ 5 8300 QUIT

11:44 5.7800 P

11:44 5.7800 G

11:45 5.7800 G

USD-L

EUR-L

GBP-L

EBS DEALS JPY-L

TRADER DEALS CHF-L

DEC99 5. 7800 8350 5.

MAR00 5. 8550 9025 5.

JUN00 5. 9750 10250 5.

SEP00 5. 9750 10250 6.

DEC01 6. 0025 0550 6.

MAR01 6. 0450 0950 6.

JUN01 6. 1450 1950 6.

SEP01 6. 0725 1250 6.

EBS DEALS

TRADER DEALS

11:45 JPY-L 1M0 0.9100 G

11:45 JPY-L 1S0 1.1900 G

11:45 JPY-L J00 0.7000 G

11:45 CHF-L 1D9 4.3625 G

11:45 JPY-L J00 0.7000 G

11:45 CHF-L J00 4.0800 G

11:45 USD-L 1M0 6.0400 G

11:45 GBP-L S00 7.5525 G

11:45 USD-L M00 5.8500 G

11:45 USD-L 1M0 6.0400 G

11:45 CHF-L 1S0 4.7000 G

11:45 USD-L D99 5.7800 G

11:45 JPY-L J00 5.9725 G

11:45 JPY-L J00 0.6600 P

11:45 JPY-L J00 0.7000 P

11:45 JPY-L 1M0 0.9100 P

11:39 S 100 5.8525 CITN USD-LM00

11:39 S 125 5.8525 UBSN USD-LM00

11:39 S 100 5.9725 UBSN USD-LS00

11:39 B 100 6.1625 UBSN USD-LJ00

11:39 B 200 5.8025 UBSN USD-LD99

11:39 B 100 5.8025 CITN USD-LD99

11:39 B 100 6.0225 CITN USD-L1D9

11:39 B 100 5.9875 UBSN USD-LJ00

11:39 B 50 5.9875 CITN USD-LJ00

11:40 B 150 5.9875 UBSN USD-LJ00

11:23 S 300 6.0250 CITK USD-LS00

11:40 B 150 5.9875 UBSN USD-LJ00

NOTICES

QUOTE OVERVIEW

USD - LIBOR

300 H 4 B 300 H

200 175

0700 1250

11:49 B 0/300 5.8300 USD-L D99

FIG. 17

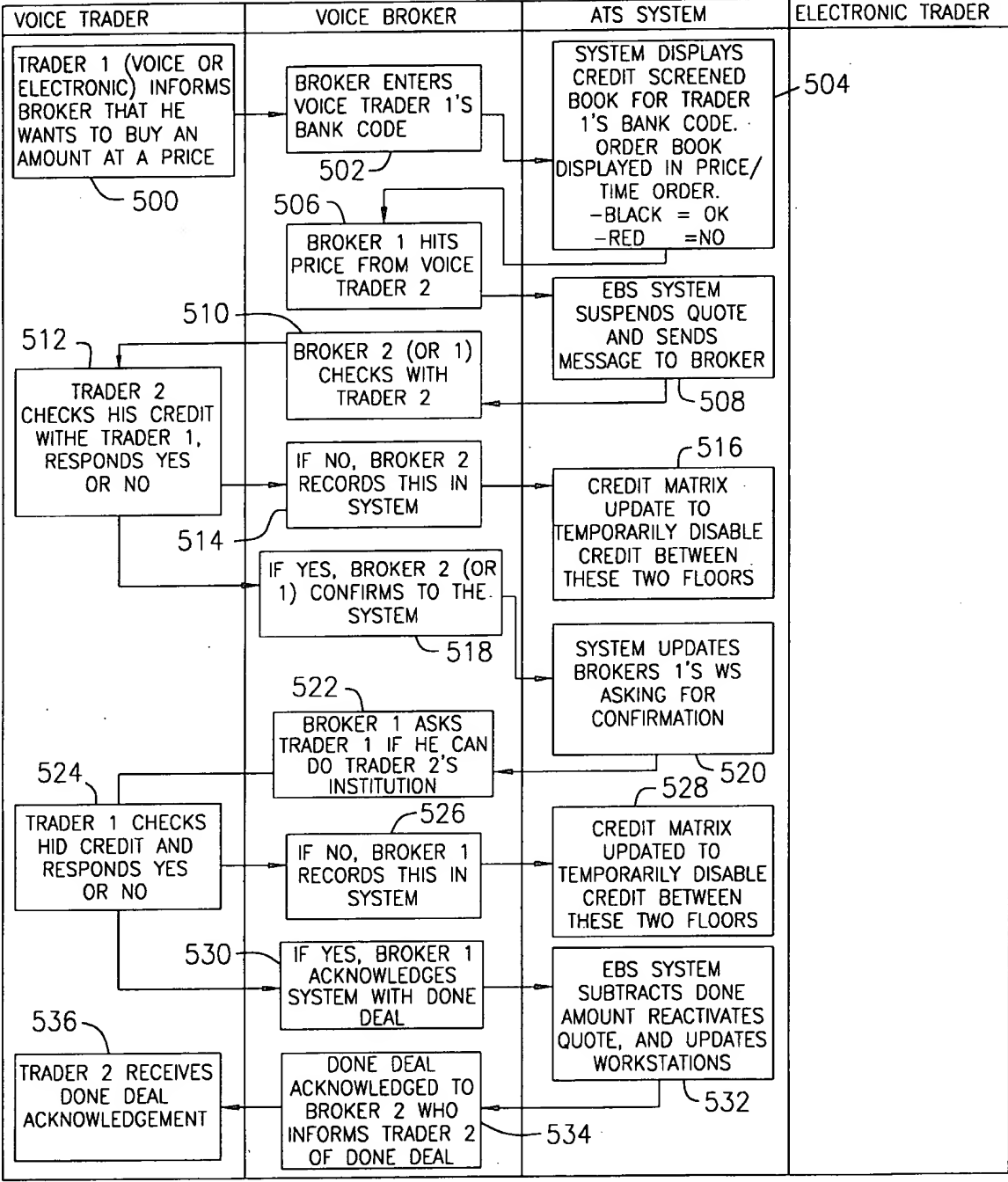


FIG. 18

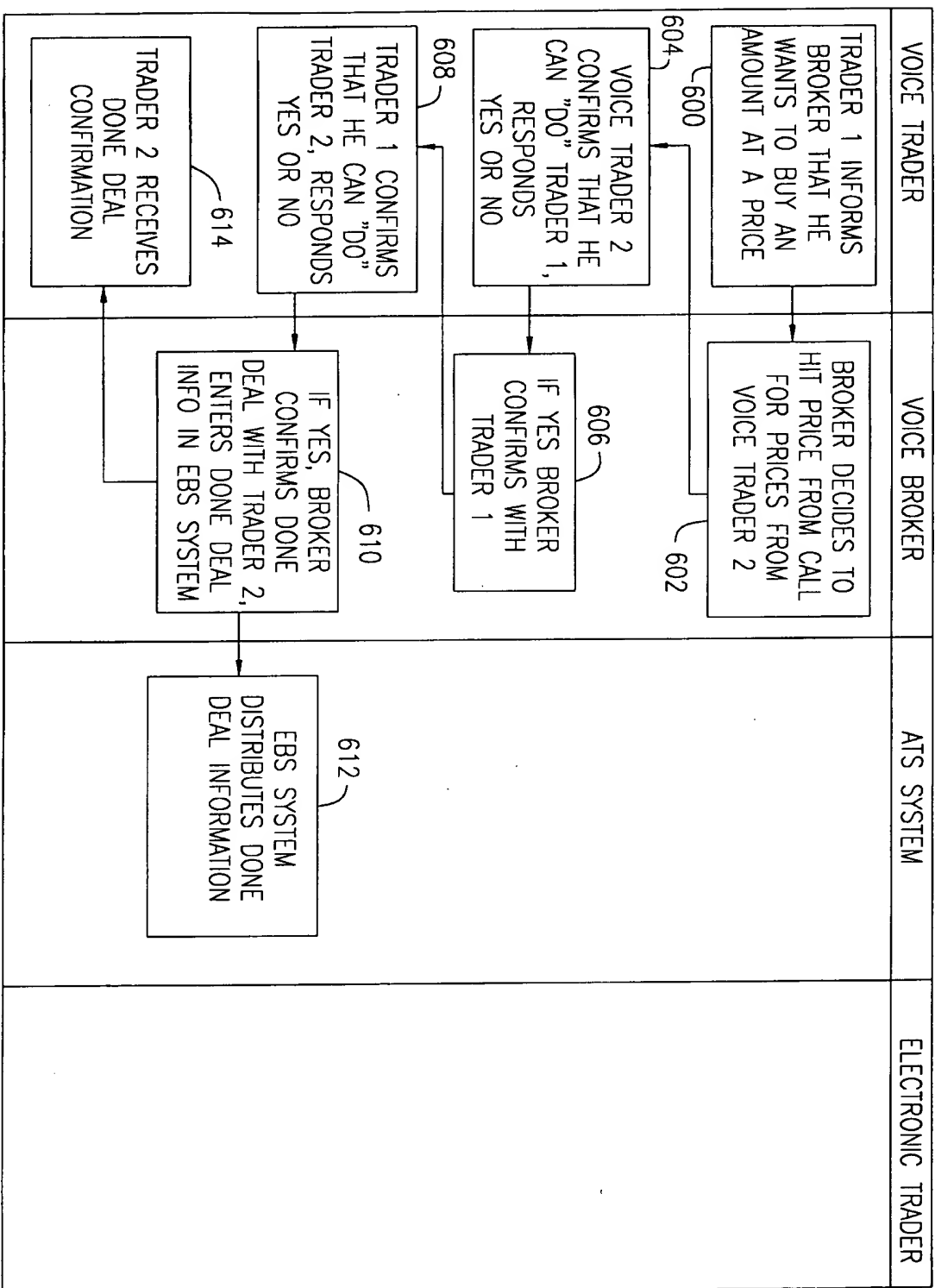


FIG. 19



<input type="checkbox"/> EBS		<input type="checkbox"/> EPMN-BRI		<input type="checkbox"/> INDL		<input type="checkbox"/> BUY		<input type="checkbox"/> BID		<input type="checkbox"/> OFFER		<input type="checkbox"/> SELL		<input type="checkbox"/> DONE		<input type="checkbox"/> SELECT ALL		<input type="checkbox"/> CLEAR ALL		<input type="checkbox"/> OFF ALL	
USD																					
LIBOR																					
DECO1																					
MAR02																					
JUN02																					
<div>OFF</div>																					
<input type="checkbox"/> USD-L		<input type="checkbox"/> JPY-L		<div>OVERVIEW</div> <div>EBS DEALS</div> <div>MARKET</div> <div>TRADER DEALS</div>																	
QUOTE OVERVIEW																					
13:04 B INDL 300/300 5.7800 USD-L D00																					
13:06 B INDL 0/300 6.0000 USD-L D01																					
13:06 B INDL 0/250 6.0400 USD-L M02																					
13:06 B INDL 0/200 6.1500 USD-L J00																					
13:06 B INDL 0/150 6.0900 USD-L S00																					
710																					
BIDS																					
OFFERS																					
DEC01 5.7800 8125 5																					
7800 7800 8125																					
300 725 25																					
MAR01 5.8675 8900 5																					
8675 8900																					
25 275																					
JUN01 6.9700 0075 6																					
9700 0075																					
625 25																					
SEP01 6.9975 9950 6																					
9975 9950																					
275 125																					
DEC01 6.0000 0425 6																					
0000 0000 0425																					
300 750 425																					
MAR02 6.0400 0875 6																					
0400 0400 0875																					
250 350 175																					
JUN02 6.1625 1700 6																					
1500 1625 1700																					
200 875 75																					
SEP02 6.0900 1025 6																					
0900 0900 1025																					
150 475 25																					
USD - LIBOR																					
300 H 300 H																					

700

FIG. 20